



Form PTO-1449 (modified)		Atty. Docket No. NewMkt-P99-4	Serial No. 09/467646
List of Patents and Publications for Applicant's INFORMATION DISCLOSURE STATEMENT			
Filing Date: December 20, 1999 Group: RECEIVED 61			
(Use several sheets if necessary)		JAN 28 2000 Other Art	
U.S. Patent Documents See Page 1		Foreign Patent Documents See Page 2	See Page 2
		Group 2700	

## U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date If App.
DML	A1	5,870,720	Feb. 9, 1999 <i>chusid, et al.</i>	Method for Implementing a Restructuring Exchange of an Excessive Undivided Debt.	705/38	705/35	Jun. 15, 1994
DML	A2	4,674,044	Jun. 16, 1987 <i>Kalmus, et al.</i>	Automated Securities Trading System	364/408	340/825.26	Jan. 30, 1985
DML	A3	5,875,437	Feb. 23, 1999 <i>Atkins</i>	System for the Operation and Management of One or More Financial Accounts Through the Use of a Digital Communication and Computation for Exchange, Investment and Borrowing	705/40		Apr. 15, 1997

7/3/08 T.T.

## Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
	B1						
	B2						

## Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
DML	C1	Herbst, Anthony F. and Nicholas O. Ordway. "Stock Index Futures Contracts and Separability of Returns." <i>The Journal of Futures Markets</i> , Vol. 4, No. 1, pp. 87-102 (1984)
DML	C2	Hill, Joanne M. and Humza Naviwala. "Synthetic and Enhanced Index Strategies Using Futures on U.S. Indexes." <i>The Journal of Portfolio Management</i> , May 1999, pp. 61-74
DML	C3	McGinn, Daniel. "The Ultimate Guide to Indexing." <i>Bloomberg</i> , September 1999, pp. 66-83.
DML	C4	Miller, Todd and Timothy S. Meckel. "Beating Index Funds with Derivatives." <i>The Journal of Portfolio Management</i> , May 1999, pp. 75-87
DML	C5	Herbst, Anthony F., Joseph P. McCormack, Elizabeth N. West. "Investigation of Lead-Lag Relationship between Spot Stock Indices and Their Futures Contracts." <i>The Journal of Futures Markets</i> , Vol. 7, No. 4, pp. 373-381 (1987).
DML	C6	PIMCO Funds. "PIMCO Stocks Plus Fund." (08/19/99) 12 Pages, <a href="http://www.pimcofunds.com">http://www.pimcofunds.com</a> .

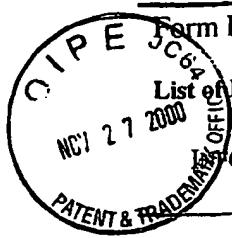
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EXAMINER: <i>Daniel M. Yerka</i>	DATE CONSIDERED: 7/09/02
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EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP 609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)  
C: 364681/NEWMKT-P99-4.1445.

 Form PTO-1449 (modified)		Atty. Docket No.	NewMrkt-P99-4	Serial No.	
		Applicant: Anthony F. Herbst et al.		09/467646	RECEIVED
		Filing Date:	December 20, 1999	Group:	Technology Center 2100 2768
(Use several sheets if necessary)					
<b>U.S. Patent Documents</b> <i>See Page 1</i>		<b>Foreign Patent Documents</b> <i>See Page 1-2</i>		Other Art <i>See Page 2</i>	

### U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date if App.
Dan	A1	5,126,936	Jun. 30, 1992	Goal-Directed Financial Asset Management System <i>Champion, et al.</i>	364	408	Sept. 1, 1989
Dan	A2	5,148,365	Sept. 15, 1992	Scenario Optimization	364	402	Aug. 15, 1989 <i>Dembo</i>
Dan	A3	5,227,967	Jul. 13, 1993 <i>Bailey</i>	Security Instrument Data System Without Property Inapplicable Nulls	364	408	Mar. 20, 1989
Dan	A4	5,799,287	Aug. 25, 1998	Method and Apparatus for Optimal Portfolio Replication <i>Dembo</i>	705	36	May 20, 1997
Dan	A5	5,806,048	Sept. 8, 1998 <i>Kiron, et al.</i>	Open End Mutual Fund Securitization Process	705	36	Oct. 12, 1995
Dan	A6	5,819,238	Oct. 6, 1998 <i>Fernholz</i>	Apparatus and Accompanying Methods for Automatically Modifying a Financial Portfolio Through Dynamic Re-Weighting Based on a Non-Constant Function of Current Capitalization Weights	705	36	Dec. 13, 1996
Dan	A7	6,018,722	Jan. 25, 2000 <i>Ray, et al.</i>	S.E.C. Registered Individual Account Investment Advisor Expert System.	705	36	Jan. 19, 1997

### Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
	B1						

EXAMINER: *Dan McKee*DATE CONSIDERED: *7/9/02*

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